

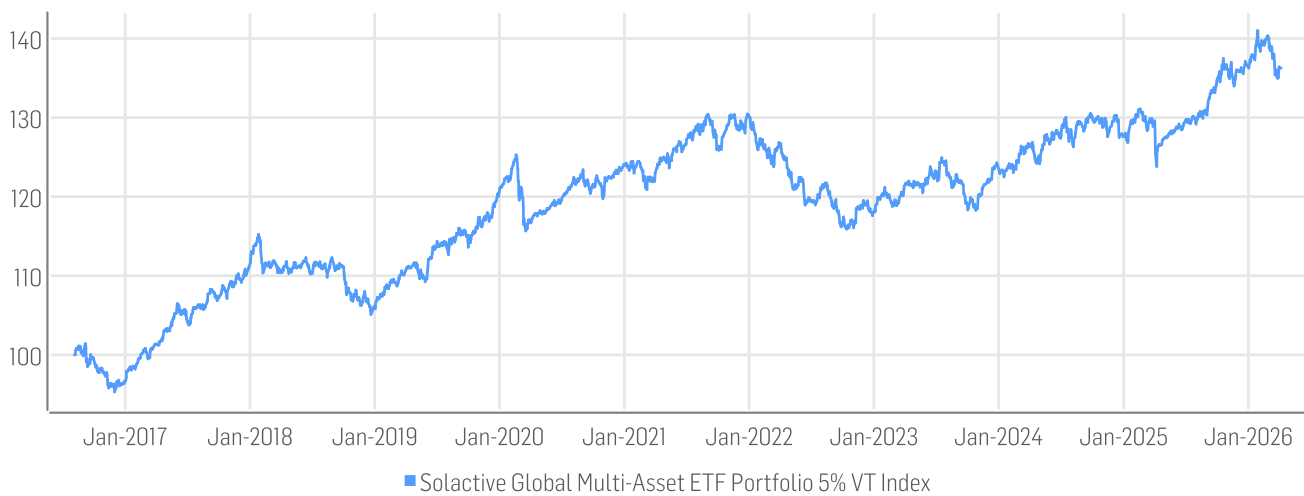
FACTSHEET - AS OF 07-Apr-2026

Solactive Global Multi-Asset ETF Portfolio 5% VT Index

DESCRIPTION

The Solactive Global Multi-Asset ETF Portfolio 5% VT Index (the "Index") is a USD denominated index. The Index takes a variable exposure to the Underlying Index, which is an excess return index of an underlying basket of 5 ETFs, with the aim to achieve an annualized volatility of less than or equal to 5%. The Index allows a maximal leverage of 100%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOKFN5 / SLOKFN	Base Value / Base Date	100 Points / 05.08.2016
Bloomberg / Reuters	SOGMAVT Index / .SOGMAVT	Last Price	136.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 05.08.2016
Index Members	6		

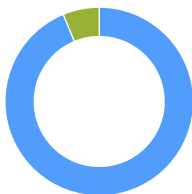
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	-0.69%	0.72%	7.93%	-0.20%	36.27%
Performance (p.a.)						3.25%
Volatility (p.a.)	6.32%	6.07%	5.91%	4.72%	6.05%	4.98%
High	138.98	141.01	141.01	141.01	141.01	141.01
Low	134.97	134.97	133.98	126.46	134.97	95.31
Sharpe Ratio*	-3.38	-1.06	-0.37	0.93	-0.73	-0.08
Max. Drawdown	-2.89%	-4.28%	-4.28%	-4.28%	-4.28%	-11.17%
VaR 95 \ 99				-6.5% \ -13.3%		-7.9% \ -14.0%
CVaR 95 \ 99				-11.2% \ -16.8%		-11.9% \ -19.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

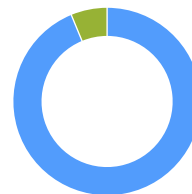
COMPOSITION BY CURRENCIES

- USD 93.8%
- EUR 6.2%



COMPOSITION BY COUNTRIES

- US 93.8%
- DE 6.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	68.73%
INVESCO QQQ TRUST SERIES 1	QQQ UP Equity	US	USD	6.33%
SPDR GOLD SHARES	GLD UP Equity	US	USD	6.30%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	6.29%
ISHARES STOXX EUROPE 600 UCITS	SXXPIEX GT Equity	DE	EUR	6.24%
ISHARES 20+ YEAR TREASURY BOND ETF	TLT UP Equity	US	USD	6.12%

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